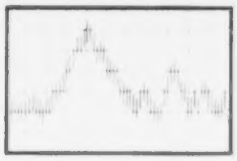
8/12/87 A5040-2A



MONTHLY VOLUME REPORT

JULY 1987

© Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Wheat (5,000 bu)	232,634	168,825	1,395,268	1,124,081
Corn (5,000 bu)	521,045	595,619	3,569,938	4,503,741
Oats (5,000 bu)	8,397	20,731	72,747	160,232
Soybeans (5,000 bu)	585,051	756,943	3,851,474	4,202,279
Soybean Oil	296,041	356,301	1,896,552	2,317,731
Soybean Meal	292,515	307,786	1,815,770	2,091,073
Silver (1,000 oz)	25,253	42,511	339,941	345,435
Gold (kilo)	7,491	11,647	65,351	104,686
GNMA Mrtges, CDR	977		18,737	4,819
T-Bonds	4,114,350	4,839,244	32,803,621	36,210,536
T-Notes (6 1/2-10 yr)	309,748	269,639	2,650,742	2,870,645
Municipal Bond Index	64,020	113,629	563,996	918,522
Major Market Index	4,422		31,236	
MMI Maxi	152,937	202,175	1,090,866	1,578,913
NASDAQ-100	0		3,743	
CHICAGO BOARD OF TRADE	6,614,881	7,685,050	50,169,982	56,432,693
Wheat (5,000 bu)	85,581	78,677	465,966	553,213
Value Line Index	64,163	30,276	662,976	377,258
Mini Value Line	1,734	1,877	10,648	16,552
KANSAS CITY BD. OF TRD.	151,478	110,830	1,139,590	947,023
Coffee "C"	78,670	77,621	609,078	569,386
Sugar #11	281,124	248,133	2,391,947	2,314,033
Sugar #12	1,134		18,112	
Sugar #14	6,943	7,345	43,798	44,027
Cocoa (10 M tons)	79,029	111,728	473,607	544,302
CPI-W	68	0	8,760	2
COFFEE SUGAR & COCOA	446,968	444,827	3,545,302	3,471,750

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Wheat (1,000 bu)	25,310	5,879	245,012	114,473
Corn (1,000 bu)	16,116	36,328	248,962	203,969
Oats (1,000 bu)	207	833	1,030	3,667
Soybeans (1,000 bu)	57,375	51,855	468,449	270,684
Soybean Meal New	222	320	1,344	1,556
Soybean Meal Old	50		3,064	17
Live Cattle (20,000#)	4,756	2,647	41,288	24,499
Live Hogs (15,000#)	13,203	4,307	48,024	28,883
Silver (1,000 oz)	38		610	
New York Silver	143	552	6,424	5,483
New York Gold	870	1,087	10,859	11,674
Platinum	160	152	1,983	2,753
Copper	74		770	2
Copper High Grade	265		1,387	29
T-Bonds ($50,000)	41,645	74,800	254,992	507,274
T-Bills ($500,000)	2,662	980	16,495	11,501
British Pound	2,543	733	11,264	6,741
Swiss Franc	10,686	5,699	56,497	62,147
Deutschemark	7,399	5,398	47,317	55,960
Japanese Yen	6,474	5,152	27,995	37,103
Canadian Dollar	316	670	4,567	5,734
MIDAMERICA COMMODITY EX.	190,514	197,392	1,498,333	1,354,149
Live Hogs (30,000#)	224,339	219,531	1,074,608	1,282,146
Pork Bellies (fzn)	109,981	118,996	663,543	761,762
Live Cattle (40,000#)	448,699	394,789	2,991,262	3,010,308
Feeder Cattle	47,366	58,847	290,456	324,358
Lumber	35,203	31,345	320,021	262,037
Gold (100 oz)	0	86,993		171,265
T-Bills (90-day)	117,760	97,464	1,193,023	1,136,814
Domestic CD (90-day)	22		2,970	98
Eurodollar (3-month)	755,291	1,292,341	6,031,187	11,179,952
European Currency Unit	10,128	19	33,987	232
British Pound	276,146	184,911	1,781,385	1,460,499
Canadian Dollar	43,509	66,632	516,511	622,391
Deutsche Mark	532,560	395,743	4,140,621	3,731,414
Japanese Yen	425,199	436,348	2,371,873	2,657,712
Swiss Franc	448,528	373,473	2,867,116	3,195,385
French Franc	204	585	1,785	6,554
Australian Dollar		7,397		39,886
S&P 500 Index	1,626,896	1,305,129	11,539,883	11,707,800
CHICAGO MERCANTILE EX.	5,101,831	5,070,543	35,820,231	41,550,613
High Fructose Corn Syrup		375		5,628
Wheat (5,000 bu)	30,444	32,667	164,244	174,187
White Wheat (5,000 bu)	96	0	379	33
MINNEAPOLIS GRAIN EX.	30,540	33,042	164,623	179,848

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Copper	89,818	272,794	1,233,199	1,427,005
Silver (5,000 oz)	187,896	378,740	2,283,411	3,074,977
Gold (100 oz)	527,639	796,912	4,483,559	6,184,926
Aluminum	2,218	408	44,506	6,774
COMMODITY EXCHANGE	807,571	1,448,854	8,044,675	10,693,682
Five Year Treasury Index		38,479		113,230
Cotton #2	75,545	98,339	480,447	752,451
Orange Jce, Fzn. Conc.	10,469	8,805	138,706	135,402
Propane	1,701	589	5,889	5,165
European Currency Unit	5,280	2,269	48,136	28,423
Dollar Index	11,503	24,708	131,147	209,652
NEW YORK COTTON EXCHANGE	104,498	173,189	804,325	1,244,323
NYSE Composite Index	251,289	206,706	1,904,838	1,812,065
Cmdty Rsrch Bureau Index	9,019	13,271	19,761	74,851
NEW YORK FUTURES EX.	260,308	219,977	1,924,599	1,886,916
Palladium	4,460	10,129	75,151	91,107
Platinum	75,369	87,111	730,686	800,671
Potatoes(Cash Settlement)	1,373		8,819	6,240
No. 2 Heating Oil, NY	309,662	329,078	1,698,619	2,199,287
Leaded Reg. Gasoline, NY	105,311		726,737	
Unleaded Reg. Gas., NY	12,878	181,661	79,402	1,237,646
Crude Oil	860,526	1,411,855	4,412,579	7,645,298
NEW YORK MERCANTILE EX.	1,369,579	2,019,834	7,731,993	11,980,249
Rice, Rough	0	747	0	4,305
Cotton Short Staple	0	0	3	0
CHIC. RICE & COTTON EX.	0	747	3	4,305
TOTAL FUTURES	15,078,168	17,404,285	110,843,656	129,745,551
PERCENT CHANGE		15.43%		17.05%

TOTAL CONTRACTS	1985	1984	1983	1982
JULY	13,866,975	12,851,732	11,391,208	9,541,536
JAN-JULY	92,267,034	90,389,911	79,076,842	61,560,546

COMMODITY GROUP	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Ag Commodities	3,533,715	3,764,974	23,473,897	25,528,666
Interest Rate	5,406,475	6,726,576	43,535,763	52,953,391
Precious Metals	829,319	1,415,834	7,997,975	10,792,977
Equity Indices	2,112,944	1,770,871	15,375,337	15,702,240
Foreign Currency	1,768,972	1,485,029	11,909,054	11,910,181
NonPrecious Metal	92,375	273,202	1,279,862	1,433,810
Petroleum Product	1,290,078	1,923,183	6,923,226	11,087,396
Other	44,290	44,616	348,542	336,890
TOTAL	15,078,168	17,404,285	110,843,656	129,745,551
%				
Ag Commodities	23.44%	21.63%	21.18%	19.68%
Interest Rate	35.86%	38.65%	39.28%	40.81%
Precious Metals	5.50%	8.13%	7.22%	8.32%
Equity Indices	14.01%	10.17%	13.87%	12.10%
Foreign Currency	11.73%	8.53%	10.74%	9.18%
Non-precious Meta	0.61%	1.57%	1.15%	1.11%
Petroleum Product	8.56%	11.05%	6.25%	8.55%
Other	0.29%	0.26%	0.31%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from July 1986 to July 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	74,574	Wheat, CBOT	63,809
Soybeans, CBOT	171,892	Live Cattle, CME	53,910
Soybean Oil, CBOT	60,260	British Pound, CME	91,235
T-Bonds, CBOT	724,894	Deutsche Mark, CME	136,817
Eurodollar, CME	537,050	Swiss Franc, CME	75,055
Copper, COMEX	182,976	S&P 500, CME	321,767
Silver, COMEX	190,844		
Gold, COMEX	269,273		
Unleaded Gas, NYMEX	168,783		
Crude Oil, NYMEX	551,329		